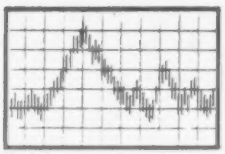
A5040-6



INTERNATIONAL OPEN INTEREST REPORT AUGUST 1991

© Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	AUGUST 1990	AUGUST 1991
Gold	110	0
Gold Options	175,484	511,465
U.S. Denominated Live Cattle		223
Coffee		289
U.S. Denominated Coffee		36
Cotton		0
1–Day Interbanking Deposits		32,734
30–Day Interbanking Deposits		0
U.S. Commercial Dollar Futures	22,091	24,565
U.S. Floating Dollar Futures		1,093
U.S. Floating Dollar Call Opt.		10
Bovespa Stock Index	8,625	19,980
BM&F, Brazil	206,310	590,395
DAX		29,210
BUND		20,937
DTB, Germany	0	50,147
Gold Options	23,471	9,218
Dollar/Guilder Options	23,613	35,104
Pound/Sterling/Guilder Opt	2,992	343
Dutch Gov't Bond Options	66,859	51,158
EOE Stock Index Options	121,682	129,514
Eurotop 100		635
Major Market Index Options	123,250	70,769
Dutch Top 5 Index	12,585	12,561
EUROPEAN OPTIONS EXCHANGE	374,452	309,302
EOE Stock Index (FTI)	10,780	13,984
Deliverable Bond (FTO)	1,815	1,202
Eurotop 100 Index (FET)		139
Dutch Top 5 Index (FT5)	778	782
FINANCIAL FUT. MKT. AMSTERDAM	13,373	16,107
Danish Government Bond	153	6,703
9% 2006 Mortgage Bonds	4,385	1,528
KFX Stock Index	3,061	4,164
Danish Government Bond Options		2,846
9% 2006 Mortgage Bond Options	3,863	994
KFX Stock Index Options		6,646
Stock Options		13,514
GUARANTEE FUND DANISH OPT&FUT	11,462	36,395

OPEN INTEREST

	AUGUST 1990	AUGUST 1991
*Gold Options	127	636
*Combined market Mtl. & Vanc.		
INTL. OPTIONS CLEARING CORP.	**127**	**636**
DIBOR	1,130	1,405
Long Gilt	118	310
Short Gilt		190
ISEQ Index	16	17
IRISH FUTURES & OPTIONS EXCH	**1,264**	**1,922**
Crude Palm Oil	7,606	8,108
Tin	98	10
RBD Palm Olein	75	0
Cocoa	761	428
KUALA LUMPUR COMMODITY EXCH	**8,540**	**8,546**
Financial Times Share Index	25,680	38,602
Three Mth Pound (1/2M)	172,185	137,901
Long Gilt	32,522	54,773
3 Month Ecu	2,485	5,563
Eurodollar	40,908	38,533
T-Bond	4,171	3,376
Eurotrac 100		260
Euroswiss		21,239
Yen Bond	1,053	0
Euromark	57,871	130,961
German Government Bund	75,335	87,289
Ecu Bond		848
German Government Bund Option	51,834	88,584
Eurodollar Option	11,734	7,650
T-Bond Option	2,002	406
Euromark Options		60,790
Gilt Option	14,374	20,659
Short Sterling Options	135,240	101,853
LIFFE, UK	**627,394**	**799,287**
High Grade Aluminium	79,052	154,892
Copper - Grade A	129,222	179,841
Standard Lead	981	15,329
Primary Nickel	11,019	14,961
Special High Grade Zinc	23,347	32,890
Tin	5,905	7,382
(LME Open Interest - 3rd Wed)		
LONDON METAL EXCHANGE, UK	**249,526**	**405,295**
CAC 40 Index	13,040	16,854
ECU Bond		3,165
ECU Bond Option		1,150
Notional Bond	88,356	114,372
Notional Bond Options	181,133	205,373
3 Month Pibor	24,124	48,588
3 Month Pibor Option	104,427	114,400
Potatoe	2,087	1,370
Sugar	15,801	13,050
Coffee	165	14
MATIF, Paris	**429,133**	**518,336**

OPEN INTEREST

	AUGUST 1990	AUGUST 1991
CAC 40 Index Options	56,740	91,604
MONEP, Paris	**56,740**	**91,604**
Canadian Gov't Bond Options	11,669	1,466
Bankers Acceptance Futures	5,537	14,705
Canadian Gov't Bond	3,423	4,909
Opt. on Canadian Gov't Bonds		224
MONTREAL EXCHANGE	**20,629**	**21,080**
U.S. Dollar	174	140
5 Year Government Stock	16,350	12,345
5 Year Government Stock Opt.	1,928	2,967
10 Year Government Stock		89
3 Year Government Stock	50	0
3 Year Government Stock Opt.		0
90 Day Bank Bill	18,556	35,451
90 Day Bank Bill Options	363	8,194
Barclays Share Index	225	286
Barclays Share Index Options	265	42
New Zealand Dollar	2	0
New Zealand Dollar Options		0
New Zealand Wool		56
NEW ZEALAND FUTURES EXCHANGE	**37,913**	**59,570**
Gold	151	120
Eurodollar	42,198	60,603
Deutschemark	547	377
Japanese Yen	1,018	170
British Pound	69	127
Nikkei Stock Average	5,740	9,498
High Sulphur Fuel Oil	4,184	5,496
Dubai Crude Oil	224	0
Gasoil		158
Euroyen	35,890	43,526
Euromark		920
Eurodollar Options	2,813	311
Euroyen Options	7,874	13,020
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**100,708**	**134,326**
Swiss Market Index		8,993
ETOP		170
3 Month Euro Swiss Franc		6,209
ETOP Options		4,768
Swiss Market Index Opt.	177,665	209,001
SOFFEX, Switzerland	**177,665**	**229,141**
Interest Rate Options	151	7,241
OMX (Index) Options	95,521	101,772
OMFX Currency Options	1,505	0
GEMx Options		3,560
STOCKHOLM OPTIONS EXCHANGE	**97,177**	**112,573**

OPEN INTEREST

	AUGUST 1990	AUGUST 1991
All Ords. Index	8,026	10,869
90 Day Bank Bills	139,379	203,164
3 Year Treasury Bonds	40,012	62,088
10 Year Treasury Bonds	57,613	90,403
Australian Dollar	2	0
Live Cattle (Cash Set)	75	127
Wool (Cash Set)	0	78
All Ords. Index Options	25,427	37,271
90 Day Bank Bill Options	70,252	113,986
10 Year Treasury Bond Option	49,327	71,787
3 Year Treasury Bond Options	9,573	10,503
Australian Dollar Options	0	0
SYDNEY FUTURES EXCHANGE	**399,686**	**600,276**
TSE 35 Index	904	1,380
TSE 35 Options	9,476	10,264
Silver Options	517	77
TORONTO FUTURES EXCHANGE	**10,897**	**11,721**
Wheat	11,225	8,327
Oats	3,195	2,694
Thunder Bay Barley	11,292	5,987
Western Barley	1,630	1,252
Rye	3,069	1,434
Flax Seed	4,158	6,358
Canola/Rape Seed	21,211	25,851
WINNIPEG COMMODITY EXCHANGE	**55,780**	**51,903**
Red Beans	4,425	6,326
Imported Soybeans	18,076	24,583
***HOKKAIDO GRAIN EXCHANGE**	**22,501**	**30,909**
Hang Seng Index	4,189	4,458
3-MONTH HIBOR	1,946	101
Soybeans	1,703	35
Sugar	3,012	824
Hang Seng Comm.&Ind.Sub-Index		3
HONG KONG FUTURES EXCHANGE	**10,850**	**5,421**
Red Beans	8,244	10,442
Imported Soybeans	13,451	20,791
***KANMON COMMODITY EXCHANGE**	**21,695**	**31,233**
Red Beans	1,998	6,562
Imported Soybeans	14,739	22,232
***KOBE GRAIN EXCHANGE**	**16,737**	**28,794**
Raw Silk	11,852	9,001
***KOBE RAW SILK EXCHANGE**	**11,852**	**9,001**
Rubber (RSS3)	60,957	56,691
***KOBE RUBBER EXCHANGE**	**60,957**	**56,691**
Dried Cocoon	36,420	21,593
***MAEBASHI DRIED COCOON EXCH**	**36,420**	**21,593**

OPEN INTEREST

	AUGUST 1990	AUGUST 1991
Red Beans	29,491	21,623
Imported Soybeans	16,102	16,575
*NAGOYA GRAIN & SUGAR EXCHANGE	45,593	38,198
Cotton Yarn (40S)	33,453	45,695
Staple Fiber Yarn (Dull)	733	12
Wool Yarn	1,127	5,659
*NAGOYA TEXTILE EXCHANGE	35,313	51,366
Red Beans	79,676	78,481
Imported Soybeans	90,381	72,431
*OSAKA GRAIN EXCHANGE	170,057	150,912
OSF 50	2	1
Nikkei Index Futures	144,567	211,422
Nikkei Index Options	65,272	124,044
*OSAKA SECURITIES EXCHANGE	209,841	335,467
Raw Sugar	160,561	131,462
*OSAKA SUGAR EXCHANGE	160,561	131,462
Staple Fiber Yarn (Bright)		12
Staple Fiber Yarn (Dull)		1,470
Wool Yarn	12,318	19,276
Cotton Yarn (20S)	36,801	18,040
Cotton Yarn (40S)	14,510	29,028
*OSAKA TEXTILE EXCHANGE	63,629	67,826
Gold	443,068	238,227
Silver	41,913	51,880
Platinum	181,209	407,224
Rubber	90,542	92,516
Cotton Yarn	65,974	86,047
Woolen Yarn	6	2,375
*TOKYO COMM EXCHANGE INDUSTRY	822,712	878,269
American Soybeans	261,900	195,213
Chinese Soybeans	45	42
Red Beans	132,058	238,143
American Soybean Options		2,777
*TOKYO GRAIN EXCHANGE	394,003	436,175
3 Month Euroyen	398,933	342,972
3 Month Eurodollar	10	392
Japanese Yen	14	
US Dollar–Japanese Yen Curr.		2,100
3 Month Euroyen Options		62,245
*TOKYO INTL FINANCIAL FUT EXCH	398,957	407,709

OPEN INTEREST

	AUGUST 1990	AUGUST 1991
Yen Gov't Bond (10 Yr)	162,416	167,879
Yen Gov't Bond (10 Yr) Opt	17,447	36,071
Yen Gov't Bond (20 Yr)	298	287
US T-Bond Futures	2,719	2,536
TOPIX Stock Index	30,112	37,239
TOPIX Stock Index Options	38	20
***TOKYO STOCK EXCHANGE**	**213,030**	**244,032**
Raw Sugar	438,877	329,116
***TOKYO SUGAR EXCHANGE**	438,877	329,116
Dried Cocoon	34,726	23,739
***TOYAHASHI DRIED COCOON EXCH**	**34,726**	**23,739**
Raw Silk	18,153	8,140
***YOKOHAMA RAW SILK EXCHANGE**	18,153	8,140

*EXCHANGE LOCATED IN JAPAN

All Information provided by exchanges at FIA's request